

EXHIBIT E

Titan / DML Tran Id	Account	Cusip	Description	Original Qty	Orig Loan Value	Orig Trade Date	Qty closed shars returned to client account	Date closed	Re-Purchase Unit Price	Repurchase loan value	Diff
T301305BAPO	G 51478	76116GAZ	RESOLUTION FDG CORP FED BOOK ENTRYCPN STRIPS SER A INT PMT ON 8.625%2030 BD	3,400,000	\$ 1,886,660.00	11/1/2001	0	cash out - 10/7	\$ -	\$ -	
T308028B3MQ	P 84403	31331SQ89	FEDERAL FARM CREDIT BANK BND 4.125% 17/JUL/2009	1,900,000	\$ 1,936,812.49	1/28/2008	0	cash out - 10/7	\$ -	\$ -	
T308036B07M	P 84403	31331SQ89	FEDERAL FARM CREDIT BANK BND 4.125% 17/JUL/2009	100,000	\$ 101,937.49	2/5/2008	0	cash out - 10/7	\$ -	\$ -	
T308052B28V	P 85883	31331SR28	FED FARM CREDIT BK 4.125% 15/APR/2009	1,000,000	\$ 1,026,796.66	2/21/2008	0	cash out - 10/7	\$ -	\$ -	
T308122CHMB	P 85883	31331SR28	FED FARM CREDIT BK 4.125% 15/APR/2009	7,000,000	\$ 7,187,576.66	5/1/2008	0	cash out - 10/7	\$ -	\$ -	
T308254B5UN	G 08131	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	4,000	\$ 4,330.88	6/4/2008	4,000	22-Sep	\$ 111.00	\$ 4,440.00	\$ 109.12
T308200B6RC	G 08413	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	1,950,000	\$ 1,998,165.81	7/18/2008	1,950,000	19-Sep	\$ 103.70	\$ 2,022,150.00	\$ 23,984.19
T308184CL19	G 08414	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	2,335,000	\$ 2,392,675.47	7/2/2008	2,335,000	19-Sep	\$ 103.70	\$ 2,421,395.00	\$ 28,719.53
T308184CLMV	G 08414	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	191,000	\$ 195,717.77	7/2/2008	191,000	19-Sep	\$ 103.70	\$ 198,067.00	\$ 2,349.23
T308200B6RE	G 08415	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	3,110,000	\$ 3,186,818.29	7/18/2008	3,110,000	19-Sep	\$ 103.70	\$ 3,225,070.00	\$ 38,251.71
T308179AVZZ	G 11790	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	2,000,000	\$ 2,049,400.83	6/27/2008	2,000,000	19-Sep	\$ 103.70	\$ 2,074,000.00	\$ 24,599.17
T308206A50E	P 20422	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	874,000	\$ 946,298.27	7/24/2008	874,000	22-Sep	\$ 111.00	\$ 970,140.00	\$ 23,841.73
T308113A2S3	P 42295	880591EC2	TENNESSEE VALLEY 4.5% BDS 01/APR/2018 USD1000	1,300,000	\$ 1,386,450.00	4/22/2008	1,300,000	19-Sep	\$ 104.00	\$ 1,352,000.00	\$ (34,450.00)
T308261CK16	P 51894	31331Y3P3	FEDERAL FARM CREDIT BANKS 3.5% BDS 03/OCT/2011 USD05000	2,000,000	\$ 2,073,400.00	2/22/2008	2,000,000	19-Sep	\$ 103.70	\$ 2,074,000.00	\$ 600.00
T308261CK16	P 51894	31331Y3P3	FEDERAL FARM CREDIT BANKS 4.875% BDS17/JAN/2017 USD1000	7,500,000	\$ 7,952,362.49	2/22/2008	7,500,000	23-Sep	\$ 107.50	\$ 8,062,500.00	\$ 110,137.51
T308155AX4M	P 52745	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	605,000	\$ 619,943.75	6/3/2008	605,000	19-Sep	\$ 103.70	\$ 627,385.00	\$ 7,441.25
T308266D77U	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	10,448,000	\$ 11,312,258.56	7/28/2008	10,448,000	22-Sep	\$ 111.00	\$ 11,597,280.00	\$ 285,021.44
T308189AVIT	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	8,405,000	\$ 9,100,271.19	7/7/2008	8,405,000	22-Sep	\$ 111.00	\$ 9,329,550.00	\$ 229,278.81
T308206A51N	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	26,932,000	\$ 29,159,845.77	7/24/2008	26,932,000	23-Sep	\$ 111.00	\$ 29,894,520.00	\$ 734,674.23
T308206A52G	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	23,532,000	\$ 25,478,593.89	7/24/2008	23,532,000	23-Sep	\$ 111.00	\$ 26,120,520.00	\$ 641,926.11
T308206AUD5	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	18,633,000	\$ 20,174,343.02	7/24/2008	18,633,000	22-Sep	\$ 111.00	\$ 20,682,630.00	\$ 508,286.98
T308218B6D5	P 54366	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	3,518,000	\$ 3,809,008.96	7/28/2008	3,518,000	23-Sep	\$ 111.00	\$ 3,904,980.00	\$ 95,971.04
T308261CMOV	P 56991	880591EC2	TENNESSEE VALLEY 4.5% BDS 01/APR/2018 USD1000	100,000	\$ 106,650.00	3/12/2008	100,000	19-Sep	\$ 104.00	\$ 104,000.00	\$ (2,650.00)
T308113A2S7	P 56991	880591EC2	TENNESSEE VALLEY 4.5% BDS 01/APR/2018 USD1000	3,500,000	\$ 3,732,750.00	4/22/2008	3,500,000	19-Sep	\$ 104.00	\$ 3,640,000.00	\$ (92,750.00)
T308210BYCV	P 56991	3133XGVF8	FEDERAL HOME LOAN BANKS 5.125% BDS 14/AUG/2013 USD10000	42,600,000	\$ 45,742,087.24	7/28/2008	42,600,000	22-Sep	\$ 109.25	\$ 46,540,500.00	\$ 798,412.76
T308207BIBV	P 56991	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	40,000,000	\$ 43,308,845.65	7/25/2008	40,000,000	22-Sep	\$ 111.00	\$ 44,400,000.00	\$ 1,091,154.35
T308247b6yF	P 56991	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	10,000,000	\$ 10,827,211.41	7/25/2008	10,000,000	22-Sep	\$ 111.00	\$ 11,100,000.00	\$ 272,788.59
T308256CGUZ	P 56991	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	37,000,000	\$ 40,060,682.22	7/25/2008	37,000,000	22-Sep	\$ 111.00	\$ 41,070,000.00	\$ 1,009,317.78
T308206A51G	P 59800	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	1,000,000	\$ 1,082,721.14	7/24/2008	1,000,000	22-Sep	\$ 111.00	\$ 1,110,000.00	\$ 27,278.86
T308087B0YX	P 62100	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	50,000	\$ 51,235.02	7/13/2007	50,000	19-Sep	\$ 103.70	\$ 51,850.00	\$ 614.98
T308200B6RG	P 62100	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	440,000	\$ 450,868.18	7/18/2008	440,000	19-Sep	\$ 103.70	\$ 456,280.00	\$ 5,411.82
T308261CLRJ	P 62100	31339X2M5	FEDERAL HOME LOAN BANK 3.875% DUE 14/JUN/2013	2,519,000	\$ 2,581,220.34	6/3/2008	2,519,000	19-Sep	\$ 103.70	\$ 2,612,203.00	\$ 30,982.66
T307341BQWY	P 85883	31331YSK3	FEDERAL FARM CREDIT BANKS 4.875% BDS18/FEB/2011 USD05000	1,000,000	\$ 1,049,237.08	12/7/2007	1,000,000	19-Sep	\$ 106.00	\$ 1,060,000.00	\$ 10,762.92
T308100ARQH	P 85883	31331YSK3	FEDERAL FARM CREDIT BANKS 4.875% BDS18/FEB/2011 USD05000	1,000,000	\$ 1,049,237.08	4/9/2008	1,000,000	19-Sep	\$ 106.00	\$ 1,060,000.00	\$ 10,762.92
T308261CLWP	P 85883	31331YSK3	FEDERAL FARM CREDIT BANKS 4.875% BDS18/FEB/2011 USD05000	1,863,000	\$ 1,954,728.68	12/31/2007	1,863,000	19-Sep	\$ 106.00	\$ 1,974,780.00	\$ 20,051.32
T308225AYH3	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/12/2008	50,000,000	19-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308225AYH4	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/12/2008	50,000,000	19-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308225AYH5	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/12/2008	50,000,000	19-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308225AYH6	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/12/2008	50,000,000	19-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308266C8EU	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	1,849,000	\$ 2,001,951.39	8/15/2008	1,849,000	22-Sep	\$ 111.00	\$ 2,052,390.00	\$ (50,438.61)
T308261CLQK	P 85883	3133XZ55	FEDERAL HOME LOAN BK	2,100,000	\$ 2,144,625.00	12/7/2007	2,100,000	26-Sep	matured		
T308206A52H	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	24,800,000	\$ 26,851,484.30	7/21/2008	24,800,000	23-Sep	\$ 111.00	\$ 27,528,000.00	\$ 676,515.70
T308206AUD6	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	31,218,000	\$ 33,800,388.58	7/21/2008	31,218,000	23-Sep	\$ 111.00	\$ 34,651,980.00	\$ 851,591.42
T308225AYH5	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/12/2008	50,000,000	22-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308228CAPM	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	7,066,000	\$ 9,652,458.97	8/15/2008	7,066,000	22-Sep	\$ 111.00	\$ 7,843,260.00	\$ (1,809,198.97)
T308231AYIX	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/18/2008	50,000,000	22-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308231AYIZ	P 85883	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	50,000,000	\$ 54,136,057.06	8/18/2008	50,000,000	22-Sep	\$ 111.00	\$ 55,500,000.00	\$ 1,363,942.94
T308065B9ID	P 86825	31331YSK3	FEDERAL FARM CREDIT BANKS 4.875% BDS18/FEB/2011 USD05000	437,000	\$ 458,516.60	3/5/2008	437,000	19-Sep	\$ 106.00	\$ 463,220.00	\$ 4,703.40
T308113A2S1	P 87208	880591EC2	TENNESSEE VALLEY 4.5% BDS 01/APR/2018 USD1000	100,000	\$ 106,650.00	4/22/2008	100,000	19-Sep	\$ 104.00	\$ 104,000.00	\$ (2,650.00)
T308256CGUY	P 87894	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	13,000,000	\$ 14,075,374.83	9/12/2008	13,000,000	22-Sep	\$ 111.00	\$ 14,430,000.00	\$ 354,625.17
T308107B6W4	P 89877	912803AM5	UNITED STATES OF AMER TREAS STRIP STRIP INT PAYMENT 15/AUG/2017 USD1000	7,000,000	\$ 5,116,300.00	4/16/2008	7,000,000	22-Sep	\$ 74.02	\$ 5,181,435.00	\$ 65,135.00
T308114YPPW	P 89877	912803AM5	UNITED STATES OF AMER TREAS STRIP STRIP INT PAYMENT 15/AUG/2017 USD1000	2,000,000	\$ 1,461,800.00	4/23/2008	2,000,000	22-Sep	\$ 74.02	\$ 1,480,410.00	\$ 18,610.00
T308109BDD2	P 89877	912803AM5	UNITED STATES OF AMER TREAS STRIP STRIP INT PAYMENT 15/AUG/2017 USD1000	1,000,000	\$ 716,520.00	4/18/2008	1,000,000	22-Sep	\$ 74.02	\$ 740,205.00	\$ 23,685.00
T308170AT9W	P535024	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	107,000	\$ 115,851.16	6/18/2008	107,000	22-Sep	\$ 111.00	\$ 118,770.00	\$ 2,918.84
T308228B24G	P535024	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	3,527,000	\$ 3,818,757.46	7/24/2008	3,527,000	22-Sep	\$ 111.00	\$ 3,914,970.00	\$ 96,212.54
T308255AYUU	P535024	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	5,138,000	\$ 5,563,021.22	9/11/2008	5,138,000	22-Sep	\$ 111.00	\$ 5,703,180.00	\$ 140,158.78
T308255BP09	P535024	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	149,000	\$ 161,325.45	9/11/2008	149,000	22-Sep	\$ 111.00	\$ 165,390.00	\$ 4,064.55
T308255BP5Y	P535024	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	165,000	\$ 178,648.98	9/10/2008	165,000	22-Sep	\$ 111.00	\$ 183,150.00	\$ 4,501.02
T308254B4H5	P535799	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	500,000	\$ 541,360.57	9/10/2008	500,000	22-Sep	\$ 111.00	\$ 555,000.00	\$ 13,639.43
T308266DACI	S 53910	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	849,000	\$ 919,229.28	7/24/2008	849,000	22-Sep	\$ 111.00	\$ 942,390.00	\$ 23,160.72
T308206A51J	S 53910	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	5,151,000	\$ 5,577,090.72	7/24/2008	5,151,000	22-Sep	\$ 111.00	\$ 5,717,610.00	\$ 140,519.28
T308214CC41	S 98128	3136P9LP6	FEDERAL NATL MTG ASSN CALL 3.00% 28/APR/2010	1,500,000	\$ 1,519,714.99	8/1/2008	1,500,000	19-Sep	\$ 100.00	\$ 1,500,000.00	\$ (19,714.99)
T308170AT90	S 98171	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	7,797,000	\$ 8,441,976.73	6/18/2008	7,797,000	22-Sep	\$ 111.00	\$ 8,654,670.00	\$ 212,693.27
T308175AY56	S 98171	912828EE6	UNITED STATES OF AMER TREAS NOTES 4.25% TB 15/AUG/2015 USD1000 SERE-2015	40,000,000	\$ 43,308,845.65						

